

université
Paris Ouest
Nanterre La Défense



UCL

**Université
catholique
de Louvain**



**UNIVERSITÉ
DE NAMUR**

EconomiX
718510077135 - Université de Paris Ouest Nanterre La Défense

**INTERNATIONAL
ECONOMICS**



LÉO
Laboratoire
d'Économie
d'Orléans
Unité Mixte de Recherche
5175 (UMR 5175)

4th PhD Student Conference in International Macroeconomics and Financial Econometrics

Program

2015, 18th March
Conference room "B" Building
Université Paris Ouest Nanterre La Défense



Welcome breakfast **9.00-9.30**

Session 1. Emerging Markets **9.30-11.00**

Chair: Cécile Couharde, EconomiX-CNRS, Université Paris Ouest

Marie-Pierre Hory, Université d'Orléans, France

Fiscal multipliers in Emerging Market Economies: can we learn something from Advanced Economies experiences?

Robin Boudias, LEO, Université d'Orléans et EconomiX-CNRS, Université Paris Ouest

Dramane Coulibaly, EconomiX-CNRS, Université Paris Ouest

Damien Cubizol, Université Lyon, France

Capital flows and economic liberalization: the Chinese case

Ludovic Gauvin, Banque de France and EconomiX-CNRS, Université Paris Ouest

Tovonony Razafindrabe, EconomiX-CNRS, Université Paris Ouest

Coffee break **11.00-11.15**

Session 2. Financial Econometrics I **11.15-12.45**

Chair: Nicolas Debarsy, LEO, Université d'Orléans

François Guay, Boston University, United States

A Markov-Switching Stochastic Volatility Model with Jumps

Georgiana Denisa Banulescu, European University Institute, Maastricht University and Université d'Orléans

Gilles De Truchis, GREQAM, Aix-Marseille School of Economics

Dzsamila Vonnak, Central European University and IE-HAS, Hungary

Determinants and Riskiness of Corporate Foreign Currency Lending: the Case of Hungary

Balazs Egert, OECD and EconomiX-CNRS, Université Paris Ouest

Thomas Lambert, Université catholique de Louvain

Lunch **12.45-14.00**

Session 3. Financial Econometrics II **14.00-16.15**

Chair: Sophie Béreau, CORE, Université catholique de Louvain

Andreea Piloiu, University of Lausanne, Switzerland

Tail-dependence measures to predict bank distress

Marco Geraci, University of Namur and Université catholique de Louvain

Christophe Hurlin, LEO, Université d'Orléans

Arno Hantzsche, University of Nottingham, United Kingdom

Estimating the probability of changes in sovereign debt credit ratings of advanced economies

Jean-Bernard Châtelain, CES, Université Paris 1 Panthéon-Sorbonne

Norbert Gaillard, Economist and Independent consultant

Galen Sher, University of Oxford, United Kingdom

Systemic interest rate risk in bank loans

Sylvain Benoit, LEO, Université d'Orléans

Zhang Hairui, Antwerp Management School

Coffee break **16.15-16.30**

Session 4. Monetary Economics **16.30-18.00**

Chair: Jean-Yves Gnabo, CeReFiM, University of Namur and EconomiX-CNRS, Université Paris Ouest

Xiaofei Ma, CREST-Ensaï and Université Lumière Lyon 2, France

Banks, Sovereign Risk and Unconventional Monetary Policies

Christophe Blot, OFCE

Urszula Szczerbowicz, CEPII

Davide Romelli, Université de Cergy-Pontoise and ESSEC Business School, France
Regulatory reforms and central bank independence

Yannick Lucotte, ESG Management school

Dilyara Salakhona, Banque de France and EconomiX-CNRS, Université Paris Ouest